Material Economic Terms - Interest Rates

KEY

Quote Information (Q)	Information that needs to be updated for every swap requested, if applicable to the swap
Transaction Information (T)	Information that needs to be updated for every swap traded, if applicable to the swap
Static Information (S)	Information that needs to be communicated and available by reference for every swap requested along with the Commodity Definitions, if applicable to the swap

	Trade type							
Material Economic Term	IR Swap or Cross CCY Swap	Cap Floor Collar	FRA	Self compounding O/N IR swap	Swaption or Swaption Straddle	Mark to Market CCY swap	Zero Coupon Inflation Swap	Asset Linked Inflation Swap
Notional Amount	Q	Q	Q	Q	Q	Q	Q	Q
Trade Date	Q	Q	Q	Q	Q	Q	Q	Q
Effective Date	Q	Q	Q	Q	Q	Q	Q	Q
Termination Date	Q	Q	Q	Q	Q	Q	Q	Q
Fixed Rate Payer	Q	Q	Q	Q	Q	Q	Q	Q
Fixed Rate Payer Currency Amount	Q				Q	Q		Q
Fixed Rate Payer Payment Dates	Q	Q	Q	Q	Q	Q	Q	Q
Fixed Amount (Rate)	Q	Q	Q	Q	Q	Q	Q	Q
Floating Rate Payer	Q	Q	Q	Q	Q	Q	Q	Q
Cap/Floor Rate		Q			Q			
Floating Rate Payer Currency Amount	Q				Q	Q		Q
Floating Rate Payer Payment Dates	Q	Q	Q	Q	Q	Q	Q	Q
Floating Rate for initial Calculation Period	Q	Q		Q	Q	Q	Q	Q
Floating Rate Option	T	T	T	T	T	T	T	T
Designated Maturity	T	T	T		T	T	T	T
Spread	Q		Q	Q	Q	Q	Q	Q
Floating Rate Day Count Fraction	T	T	T	T	T	T	T	T
Reset Dates	T	T	T	T	T	T	T	T
Rate Cut-off Dates	S	S			S	S	S	S
Method of Averaging	S	S			S	S	S	S
Compounding	T	T		T	T	T	T	T
Compounding Dates	T	T			T	T	T	T
Discount Rate	Q	Q	Q		Q	Q	Q	Q
Discount Rate Day Count Fraction	S	S	S		S	S	S	S
FRA Yield Discounting		S	S		S			
Initial Exchange Date	S				S	S		
Party A Initial Exchange Amount	Q				Q	Q		
Party B Initial Exchange Amount	Q				Q	Q		
Interim Exchange Date	Q				Q	Q		
Party A Interim Exchange Amount	Q				Q	Q		
Party B Interim Exchange Amount	Q				Q	Q		
Final Exchange Date					Q	Q		Q
Party A Final Exchange Amount					Q	Q		Q
Party B Final Exchange Amount					Q	Q		Q
Business Days				T	T		T	T
Business Days for First Currency	T	T			T	T		
Business Days for Second Currency	T	T			T	T		
Business Day Convention	T	T	T	T	T	T	T	T
Calculation Agent	S	S	S	S	S	S	S	S
Option Style	Q	Q	Q	Q	Q	Q	Q	Q
Seller	Q	Q	Q	Q	Q	Q	Q	Q
Buyer	Q	Q	Q	Q	Q	Q	Q	Q
Premium	Q	Q	Q	Q	Q	Q		
Premium Payment Date	Q	Q	Q	Q	Q	Q		
Business Day Convention for Premium Payment Date	T	T	T	T	T	T		
Business Days for Payments	T	T	T	T	T	T		
Exercise Business Day	T	T	T	T	T	T	T	T
Exercise - Commencement Date	S	S	S	S	S	S	S	S

Exercise - Bermuda Option Exercise Dates	S	S	S	S	S	S	S	S
Exercise - Expiration date	S	S	S	S	S	S	S	S
Earliest Exercise Time	T	T	T	T	T	T	T	T
Latest Exercise Time	T	T	T	T	T	T	T	T
Expiration Time	T	T	T	T	T	T	T	T
Partial Exercise	S	S	S	S	S	S	S	S
Multiple Exercise	S	S	S	S	S	S	S	S
Minimum Notional Amount	S	S	S	S	S	S	S	S
Maximum Notional Amount	S	S	S	S	S	S	S	S
Integral Multiple	S	S	S	S	S	S	S	S
Automatic Exercise	S	S	S	S	S	S		
Threshold	S	S	S	S	S	S		
Fallback Exercise	S	S	S	S	S	S		
Settlement	S	S	S	S	S	S	S	S
Cash Settlement	S	S	S	S	S	S	S	S
Cash Settlement Valuation Time	S	S	S	S	S	S	S	S
Cash Settlement Valuation Date	S	S	S	S	S	S	S	S
Valuation Business Days	S	S	S	S	S	S	S	S
Cash Settlement Payment Date	S	S	S	S	S	S	S	S
Settlement Payment Date	S	S	S	S	S	S	S	S
Cash Settlement Method	S	S	S	S	S	S	S	S
Cash Settlement Currency	S	S	S	S	S	S	S	S
Settlement Rate	S	S	S	S	S	S	S	S
Cash Settlement Reference Banks	S	S	S	S	S	S	S	S
Quotation Rate	S	S	S	S	S	S	S	S
Underlying Payer Swap - Fixed Rate Payer - Buyer	S	S	S	S	S	S		
Underlying Payer Swap - Floating Rate Payer - Seller	S	S	S	S	S	S		
Underlying Receiver Swap - Fixed Rate Payer - Seller	S	S	S	S	S	S		
Underlying Receiver Swap - Floating Rate Payer - Buyer	S	S	S	S	S	S		
Optional Early Termination	S	S	S	S	S	S	S	S
Optional Early Termination date	S	S	S	S	S	S	S	S
Mandatory Early Termination	S	S	S	S	S	S	S	S
Mandatory Early Termination Date	S	S	S	S	S	S	S	S
Business Day Convention for Mandatory Early Termination Date	S	S	S	S	S	S	S	S
Constant Currency Payer	S	S	S	S	S	S		
Variable Currency Payer	S	S	S	S	S	S		
Currency Exchange Rate	S	S	S	S	S	S		
Link to Definitions	S	S	S	S	S	S	S	S
Payment Date						S		
Reference Treasury						S		
Reference Rate						S		
Index Rate						S		
Cash Payment Amount (Unwind Calc - DV01 or price or other)						S		
Index						S	S	S
Final Reference Index						S	S	S
Primary Lag for Final Reference Index						S	S	S
Secondary Lag for Final Reference Index						S	S	S
Initial Reference Index						S	S	S
Primary Lag for Initial Reference Index						S	S	S
Secondary Lag for Initial Reference Index						S	S	S
Related Bond						S	S	S
Fallback Bond						S	S	S
Real Rate						S		S
Clearing applicable	S		S	S		S		
Clearing venue	S		S	S		S		